



8011-01p

SECURITIES AND EXCHANGE COMMISSION

17 CFR Part 240

Release No. 34-68071; File No. S7-08-12

RIN 3235-AL12

Capital, Margin, and Segregation Requirements for Security-Based Swap Dealers and Major Security-Based Swap Participants and Capital Requirements for Broker-Dealers

Correction

In proposed rule document 2012-26164, appearing on pages 70214-70354 in the issue of Friday, November 23, 2012, make the following correction:

§ 240.15c3-1 [Corrected]

On page 70330, the table is reprinted in its entirety as set forth below.

Length of Time to Maturity of CDS Contract	Basis Point Spread					
	100 or less (%)	101-300 (%)	301-400 (%)	401-500 (%)	501-699 (%)	700 or more (%)
12 months or less	1.00	2.00	5.00	7.50	10.00	15.00
13 months to 24 months	1.50	3.50	7.50	10.00%	12.50	17.50
25 months to 36 months	2.00	5.00	10.00	12.50	15.00	20.00
37 months to 48 months	3.00	6.00	12.50	15.00	17.50	22.50
49 months to 60 months	4.00	7.00	15.00	17.50	20.00	25.00
61 months to 72 months	5.50	8.50	17.50	20.00	22.50	27.50
73 months to 84 months	7.00	10.00	20.00	22.50	25.00	30.00
85 months to 120 months	8.50	15.00	22.50	25.00	27.50	40.00
121 months and longer	10.00	20.00	25.00	27.50	30.00	50.00

[FR Doc. C1-2012-26164 Filed 11/29/2012 at 8:45 am; Publication Date: 11/30/2012]